



Backtest #38579 · LPG · EVO_EVOEVOEVOE_v829

ROI

+40.41%

Sharpe

1.10

Win Rate

66.7%

Max Drawdown

-21.82%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v829 strategy generated a +40.41% return on LPG, yet the 21.82% drawdown and single-digit trade count of three indicate a severe lack of statistical confidence. A 66.7% win rate is misleadingly high given the small sample, suggesting the strategy is overfitting to noise rather than capturing genuine market inefficiencies. The low trade frequency implies the entry logic is too restrictive for real-world liquidity, creating excessive idle capital. We must broaden the strategy's filter parameters or switch to a lower timeframe to validate performance across a robust sample size.

ADDITIONAL METRICS

CAGR	40.41%
Sortino Ratio	0.90
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$14045.47